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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 01/10/2015 TO: 01/10/2015

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/10/2015	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/10/2015	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/10/2015	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/10/2015	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/10/2015	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/10/2015	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/10/2015	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/10/2015	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/10/2015	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/10/2015	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/10/2015	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/10/2015	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/10/2015	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/10/2015	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/10/2015	2025 On 05-November-15			Bond Future	122.01	121.9809	122.0058	121.9809	612.00
01/10/2015	2025 On 05-November-15	123.01	Call	Bond Future	0	0	0	0	0.00
01/10/2015	2025 On 05-November-15	122.99	Call	Bond Future	0	0	0	0	0.00
01/10/2015	2025 On 05-November-15	123.00	Call	Bond Future	0	0	0	0	0.00
01/10/2015	2025 On 05-November-15	122.99	Put	Bond Future	984	1	1	1	0.00
01/10/2015	2025 On 05-November-15	123.00	Put	Bond Future	994	1	1	1	0.00
01/10/2015	2025 On 05-November-15	123.01	Put	Bond Future	1004	1	1	1	0.00
01/10/2015	2025 On 04-February-16			Bond Future	122.83	122.8009	122.8281	122.8009	0.00
01/10/2015	2025 On 04-February-16	125.99	Call	Bond Future	0	0	0	0	0.00
01/10/2015	2025 On 04-February-16	126.01	Call	Bond Future	0	0	0	0	0.00
01/10/2015	2025 On 04-February-16	126.00	Call	Bond Future	0	0	0	0	0.00
01/10/2015	2025 On 04-February-16	125.99	Put	Bond Future	3162	3	3	3	0.00
01/10/2015	2025 On 04-February-16	126.00	Put	Bond Future	3172	3	3	3	0.00
01/10/2015	2025 On 04-February-16	126.01	Put	Bond Future	3182	3	3	3	0.00
01/10/2015	2030 On 05-November-15			Bond Future	8.85	95.1497	95.4246	95.1497	9,973.00
01/10/2015	2030 On 05-November-15	8.51	Call	Bond Future	0	0	0	0	0.00
01/10/2015	2030 On 05-November-15	8.50	Call	Bond Future	0	0	0	0	0.00
01/10/2015	2030 On 05-November-15	8.49	Call	Bond Future	0	0	0	0	0.00
01/10/2015	2030 On 05-November-15	8.50	Put	Bond Future	2690	3	3	3	0.00
01/10/2015	2030 On 05-November-15	8.51	Put	Bond Future	2611	3	3	3	0.00
01/10/2015	2030 On 05-November-15	8.49	Put	Bond Future	2770	3	3	3	0.00
01/10/2015	2030 On 04-February-16			Bond Future	8.91	92.7291	93.0075	92.7291	400.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/10/2015	2030 On 04-February-16	8.76	Call	Bond Future	0	0	0	0	0.00
01/10/2015	2030 On 04-February-16	8.75	Call	Bond Future	0	0	0	0	0.00
01/10/2015	2030 On 04-February-16	8.74	Call	Bond Future	0	0	0	0	0.00
01/10/2015	2030 On 04-February-16	8.75	Put	Bond Future	1205	1	1	1	0.00
01/10/2015	2030 On 04-February-16	8.74	Put	Bond Future	1281	2	1	2	0.00
01/10/2015	2030 On 04-February-16	8.76	Put	Bond Future	1128	1	1	1	0.00
01/10/2015	2032 On 05-November-15			Bond Future	8.91	94.9784	95.3145	94.9784	2,849.00
01/10/2015	2032 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
01/10/2015	2032 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
01/10/2015	2032 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
01/10/2015	2032 On 05-November-15	8.00	Put	Bond Future	7857	8	8	8	0.00
01/10/2015	2032 On 05-November-15	7.99	Put	Bond Future	7949	8	8	8	0.00
01/10/2015	2032 On 05-November-15	8.01	Put	Bond Future	7765	8	8	8	0.00
01/10/2015	2032 On 04-February-16			Bond Future	8.97	96.5616	96.9022	96.5616	0.00
01/10/2015	2032 On 04-February-16	8.71	Call	Bond Future	0	0	0	0	0.00
01/10/2015	2032 On 04-February-16	8.69	Call	Bond Future	0	0	0	0	0.00
01/10/2015	2032 On 04-February-16	8.70	Call	Bond Future	0	0	0	0	0.00
01/10/2015	2032 On 04-February-16	8.69	Put	Bond Future	2275	3	2	3	0.00
01/10/2015	2032 On 04-February-16	8.70	Put	Bond Future	2192	3	2	3	0.00
01/10/2015	2032 On 04-February-16	8.71	Put	Bond Future	2108	2	2	2	0.00
01/10/2015	2032 On 05-May-16			Bond Future	9.02	94.1152	94.4619	94.1152	0.00
01/10/2015	2032 On 05-May-16	9.00	Call	Bond Future	0	0	0	0	0.00
01/10/2015	2032 On 05-May-16	8.99	Call	Bond Future	0	0	0	0	0.00
01/10/2015	2032 On 05-May-16	9.01	Call	Bond Future	0	0	0	0	0.00
01/10/2015	2032 On 05-May-16	8.99	Put	Bond Future	228	1	0	1	0.00
01/10/2015	2032 On 05-May-16	9.01	Put	Bond Future	68	0	0	0	0.00
01/10/2015	2032 On 05-May-16	9.00	Put	Bond Future	148	0	0	0	0.00
01/10/2015	2033 On 05-November-15			Bond Future	102.10	102.0773	102.0985	102.0773	0.00
01/10/2015	2033 On 05-November-15	102.40	Call	Bond Future	0	0	0	0	0.00
01/10/2015	2033 On 05-November-15	102.39	Call	Bond Future	0	0	0	0	0.00
01/10/2015	2033 On 05-November-15	102.41	Call	Bond Future	0	0	0	0	0.00
01/10/2015	2033 On 05-November-15	102.40	Put	Bond Future	301	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/10/2015	2033 On 05-November-15	102.41	Put	Bond Future	311	0	0	0	0.00
01/10/2015	2033 On 05-November-15	102.39	Put	Bond Future	291	0	0	0	0.00
01/10/2015	2033 On 04-February-16			Bond Future	103.81	103.7871	103.8077	103.7871	0.00
01/10/2015	2033 On 04-February-16	102.41	Call	Bond Future	1398	1	1	1	0.00
01/10/2015	2033 On 04-February-16	102.40	Call	Bond Future	1408	1	1	1	0.00
01/10/2015	2033 On 04-February-16	102.39	Call	Bond Future	1418	1	1	1	0.00
01/10/2015	2033 On 04-February-16	102.40	Put	Bond Future	0	0	0	0	0.00
01/10/2015	2033 On 04-February-16	102.41	Put	Bond Future	0	0	0	0	0.00
01/10/2015	2033 On 04-February-16	102.39	Put	Bond Future	0	0	0	0	0.00
01/10/2015	2033 On 05-May-16			Bond Future	104.67	104.6441	104.6666	104.6441	0.00
01/10/2015	2033 On 05-May-16	102.40	Call	Bond Future	2267	2	2	2	0.00
01/10/2015	2033 On 05-May-16	102.41	Call	Bond Future	2257	2	2	2	0.00
01/10/2015	2033 On 05-May-16	102.39	Call	Bond Future	2277	2	2	2	0.00
01/10/2015	2033 On 05-May-16	102.41	Put	Bond Future	0	0	0	0	0.00
01/10/2015	2033 On 05-May-16	102.40	Put	Bond Future	0	0	0	0	0.00
01/10/2015	2033 On 05-May-16	102.39	Put	Bond Future	0	0	0	0	0.00
01/10/2015	2037 On 05-November-15			Bond Future	9.05	96.8205	97.1888	96.8205	49,825.00
01/10/2015	2037 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
01/10/2015	2037 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
01/10/2015	2037 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
01/10/2015	2037 On 05-November-15	8.00	Put	Bond Future	10214	11	10	11	0.00
01/10/2015	2037 On 05-November-15	7.99	Put	Bond Future	10319	11	10	11	0.00
01/10/2015	2037 On 05-November-15	8.01	Put	Bond Future	10109	10	10	10	0.00
01/10/2015	2037 On 04-February-16			Bond Future	9.11	94.1774	94.5508	94.1774	370.00
01/10/2015	2037 On 04-February-16	8.74	Call	Bond Future	0	0	0	0	0.00
01/10/2015	2037 On 04-February-16	8.75	Call	Bond Future	0	0	0	0	0.00
01/10/2015	2037 On 04-February-16	8.76	Call	Bond Future	0	0	0	0	0.00
01/10/2015	2037 On 04-February-16	8.75	Put	Bond Future	3272	4	3	4	0.00
01/10/2015	2037 On 04-February-16	8.76	Put	Bond Future	3179	4	3	4	0.00
01/10/2015	2037 On 04-February-16	8.74	Put	Bond Future	3366	4	3	4	0.00
01/10/2015	2037 On 05-May-16			Bond Future	9.16	95.8469	96.2269	95.8469	0.00
01/10/2015	2037 On 05-May-16	8.99	Call	Bond Future	0	0	0	0	0.00
01/10/2015	2037 On 05-May-16	9.01	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/10/2015	2037 On 05-May-16	9.00	Call	Bond Future	0	0	0	0	0.00
01/10/2015	2037 On 05-May-16	9.00	Put	Bond Future	1426	2	1	2	0.00
01/10/2015	2037 On 05-May-16	8.99	Put	Bond Future	1516	2	2	2	0.00
01/10/2015	2037 On 05-May-16	9.01	Put	Bond Future	1336	2	1	2	0.00
01/10/2015	2038 On 05-November-15			Bond Future	125.26	124.7971	125.2619	124.7971	7,674.00
01/10/2015	2038 On 05-November-15	134.00	Call	Bond Future	0	0	0	0	0.00
01/10/2015	2038 On 05-November-15	134.01	Call	Bond Future	0	0	0	0	0.00
01/10/2015	2038 On 05-November-15	133.99	Call	Bond Future	0	0	0	0	0.00
01/10/2015	2038 On 05-November-15	134.01	Put	Bond Future	8748	9	9	9	0.00
01/10/2015	2038 On 05-November-15	134.00	Put	Bond Future	8738	9	9	9	0.00
01/10/2015	2038 On 05-November-15	133.99	Put	Bond Future	8728	9	9	9	0.00
01/10/2015	2038 On 04-February-16			Bond Future	125.99	125.5115	125.9861	125.5115	0.00
01/10/2015	2038 On 04-February-16	131.00	Call	Bond Future	0	0	0	0	0.00
01/10/2015	2038 On 04-February-16	131.01	Call	Bond Future	0	0	0	0	0.00
01/10/2015	2038 On 04-February-16	130.99	Call	Bond Future	0	0	0	0	0.00
01/10/2015	2038 On 04-February-16	131.00	Put	Bond Future	5014	5	5	5	0.00
01/10/2015	2038 On 04-February-16	131.01	Put	Bond Future	5024	5	5	5	0.00
01/10/2015	2038 On 04-February-16	130.99	Put	Bond Future	5004	5	5	5	0.00
01/10/2015	2044 On 05-November-15			Bond Future	9.07	98.7789	99.1320	98.7789	17,516.00
01/10/2015	2044 On 05-November-15	8.24	Call	Bond Future	0	0	0	0	0.00
01/10/2015	2044 On 05-November-15	8.26	Call	Bond Future	0	0	0	0	0.00
01/10/2015	2044 On 05-November-15	8.25	Call	Bond Future	0	0	0	0	0.00
01/10/2015	2044 On 05-November-15	8.25	Put	Bond Future	8713	9	9	9	0.00
01/10/2015	2044 On 05-November-15	8.26	Put	Bond Future	8599	9	9	9	0.00
01/10/2015	2044 On 05-November-15	8.24	Put	Bond Future	8827	9	9	9	0.00
01/10/2015	2044 On 04-February-16			Bond Future	9.13	96.0430	96.4012	96.0430	0.00
01/10/2015	2044 On 04-February-16	9.01	Call	Bond Future	0	0	0	0	0.00
01/10/2015	2044 On 04-February-16	8.99	Call	Bond Future	0	0	0	0	0.00
01/10/2015	2044 On 04-February-16	9.00	Call	Bond Future	0	0	0	0	0.00
01/10/2015	2044 On 04-February-16	9.01	Put	Bond Future	1170	2	1	2	0.00
01/10/2015	2044 On 04-February-16	8.99	Put	Bond Future	1369	2	1	2	0.00
01/10/2015	2044 On 04-February-16	9.00	Put	Bond Future	1270	2	1	2	0.00

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01/10/2015	2044 On 05-May-16			Bond Future	9.18	97.7457	98.1102	97.7457	0.00
01/10/2015	2044 On 05-May-16	9.00	Call	Bond Future	0	0	0	0	0.00
01/10/2015	2044 On 05-May-16	8.99	Call	Bond Future	0	0	0	0	0.00
01/10/2015	2044 On 05-May-16	9.01	Call	Bond Future	0	0	0	0	0.00
01/10/2015	2044 On 05-May-16	9.01	Put	Bond Future	1635	2	2	2	0.00
01/10/2015	2044 On 05-May-16	8.99	Put	Bond Future	1833	2	2	2	0.00
01/10/2015	2044 On 05-May-16	9.00	Put	Bond Future	1734	2	2	2	0.00
01/10/2015	2046 On 05-November-15			Bond Future	124.67	124.6388	124.6652	124.6388	6,632.00
01/10/2015	2046 On 05-November-15	132.99	Call	Bond Future	0	0	0	0	0.00
01/10/2015	2046 On 05-November-15	133.00	Call	Bond Future	0	0	0	0	0.00
01/10/2015	2046 On 05-November-15	133.01	Call	Bond Future	0	0	0	0	0.00
01/10/2015	2046 On 05-November-15	133.00	Put	Bond Future	8335	8	8	8	0.00
01/10/2015	2046 On 05-November-15	132.99	Put	Bond Future	8325	8	8	8	0.00
01/10/2015	2046 On 05-November-15	133.01	Put	Bond Future	8345	8	8	8	0.00
01/10/2015	2046 On 04-February-16			Bond Future	126.75	126.7265	126.7521	126.7265	0.00
01/10/2015	2046 On 04-February-16	127.99	Call	Bond Future	0	0	0	0	0.00
01/10/2015	2046 On 04-February-16	128.01	Call	Bond Future	0	0	0	0	0.00
01/10/2015	2046 On 04-February-16	128.00	Call	Bond Future	0	0	0	0	0.00
01/10/2015	2046 On 04-February-16	128.01	Put	Bond Future	1258	1	1	1	0.00
01/10/2015	2046 On 04-February-16	128.00	Put	Bond Future	1248	1	1	1	0.00
01/10/2015	2046 On 04-February-16	127.99	Put	Bond Future	1238	1	1	1	0.00
01/10/2015	2050 On 05-November-15			Bond Future	132.65	132.6206	132.6489	132.6206	5,161.00
01/10/2015	2050 On 05-November-15	145.00	Call	Bond Future	0	0	0	0	0.00
01/10/2015	2050 On 05-November-15	144.99	Call	Bond Future	0	0	0	0	0.00
01/10/2015	2050 On 05-November-15	145.01	Call	Bond Future	0	0	0	0	0.00
01/10/2015	2050 On 05-November-15	145.00	Put	Bond Future	12351	12	12	12	0.00
01/10/2015	2050 On 05-November-15	145.01	Put	Bond Future	12361	12	12	12	0.00
01/10/2015	2050 On 05-November-15	144.99	Put	Bond Future	12341	12	12	12	0.00
01/10/2015	2050 On 04-February-16			Bond Future	133.34	133.3061	133.3406	133.3061	0.00
01/10/2015	2050 On 04-February-16	138.00	Call	Bond Future	0	0	0	0	0.00
01/10/2015	2050 On 04-February-16	138.01	Call	Bond Future	0	0	0	0	0.00
01/10/2015	2050 On 04-February-16	137.99	Call	Bond Future	0	0	0	0	0.00

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01/10/2015	2050 On 04-February-16	138.01	Put	Bond Future	4669	5	5	5	0.00
01/10/2015	2050 On 04-February-16	138.00	Put	Bond Future	4659	5	5	5	0.00
01/10/2015	2050 On 04-February-16	137.99	Put	Bond Future	4649	5	5	5	0.00
01/10/2015	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/10/2015	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/10/2015	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/10/2015	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/10/2015	AL37 On 05-November-15			Index Future	464.52	464.0420	464.5230	464.0420	3.00
01/10/2015	AL37 On 04-February-16			Index Future	472.26	471.7770	472.2610	471.7770	0.00
01/10/2015	AL7T On 05-November-15			Index Future	545.35	544.1390	545.3450	544.1390	1.00
01/10/2015	AL7T On 04-February-16			Index Future	554.43	553.2080	554.4290	553.2080	0.00
01/10/2015	ALBI On 05-November-15			Index Future	498.27	496.9620	498.2710	496.9620	459.00
01/10/2015	ALBI On 04-February-16			Index Future	506.57	505.2450	506.5700	505.2450	146.00
01/10/2015	ALBI On 05-May-16			Index Future	515.54	514.1920	515.5400	514.1920	0.00
01/10/2015	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/10/2015	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/10/2015	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/10/2015	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/10/2015	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/10/2015	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/10/2015	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/10/2015	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/10/2015	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/10/2015	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/10/2015	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/10/2015	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/10/2015	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/10/2015	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/10/2015	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/10/2015	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/10/2015	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/10/2015	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/10/2015	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/10/2015	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
01/10/2015	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/10/2015	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/10/2015	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/10/2015	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/10/2015	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/10/2015	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/10/2015	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/10/2015	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/10/2015	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/10/2015	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/10/2015	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/10/2015	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/10/2015	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/10/2015	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/10/2015	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/10/2015	EL28 On 05-November-15			Bond Future	124.64	124.5467	124.6413	124.5467	0.00
01/10/2015	EL28 On 05-November-15	126.99	Call	Bond Future	0	0	0	0	0.00
01/10/2015	EL28 On 05-November-15	127.00	Call	Bond Future	0	0	0	0	0.00
01/10/2015	EL28 On 05-November-15	127.01	Call	Bond Future	0	0	0	0	0.00
01/10/2015	EL28 On 05-November-15	127.00	Put	Bond Future	2359	2	2	2	0.00
01/10/2015	EL28 On 05-November-15	127.01	Put	Bond Future	2369	2	2	2	0.00
01/10/2015	EL28 On 05-November-15	126.99	Put	Bond Future	2349	2	2	2	0.00
01/10/2015	EL28 On 04-February-16			Bond Future	126.73	126.6330	126.7279	126.6330	0.00
01/10/2015	EL28 On 04-February-16	128.99	Call	Bond Future	0	0	0	0	0.00
01/10/2015	EL28 On 04-February-16	129.01	Call	Bond Future	0	0	0	0	0.00
01/10/2015	EL28 On 04-February-16	129.00	Call	Bond Future	0	0	0	0	0.00
01/10/2015	EL28 On 04-February-16	129.00	Put	Bond Future	2272	2	2	2	0.00
01/10/2015	EL28 On 04-February-16	129.01	Put	Bond Future	2282	2	2	2	0.00
01/10/2015	EL28 On 04-February-16	128.99	Put	Bond Future	2262	2	2	2	0.00
01/10/2015	ES33 On 05-November-15			Bond Future	9.94	80.6332	80.9224	80.6332	6,441.00
01/10/2015	ES33 On 05-November-15	9.00	Call	Bond Future	0	0	0	0	0.00
01/10/2015	ES33 On 05-November-15	8.99	Call	Bond Future	0	0	0	0	0.00
01/10/2015	ES33 On 05-November-15	9.01	Call	Bond Future	0	0	0	0	0.00
01/10/2015	ES33 On 05-November-15	9.00	Put	Bond Future	7011	7	7	7	0.00
01/10/2015	ES33 On 05-November-15	8.99	Put	Bond Future	7090	7	7	7	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/10/2015	ES33 On 05-November-15	9.01	Put	Bond Future	6932	7	7	7	0.00
01/10/2015	ES33 On 04-February-16			Bond Future	10.03	81.9772	82.2703	81.9772	0.00
01/10/2015	ES33 On 04-February-16	9.99	Call	Bond Future	0	0	0	0	0.00
01/10/2015	ES33 On 04-February-16	10.01	Call	Bond Future	0	0	0	0	0.00
01/10/2015	ES33 On 04-February-16	10.00	Call	Bond Future	0	0	0	0	0.00
01/10/2015	ES33 On 04-February-16	10.00	Put	Bond Future	234	1	0	1	0.00
01/10/2015	ES33 On 04-February-16	10.01	Put	Bond Future	165	0	0	0	0.00
01/10/2015	ES33 On 04-February-16	9.99	Put	Bond Future	303	1	0	1	0.00
01/10/2015	ES33 On 05-May-16			Bond Future	10.11	79.6391	79.9373	79.6391	0.00
01/10/2015	ES33 On 05-May-16	9.99	Call	Bond Future	0	0	0	0	0.00
01/10/2015	ES33 On 05-May-16	10.01	Call	Bond Future	0	0	0	0	0.00
01/10/2015	ES33 On 05-May-16	10.00	Call	Bond Future	0	0	0	0	0.00
01/10/2015	ES33 On 05-May-16	9.99	Put	Bond Future	854	1	1	1	0.00
01/10/2015	ES33 On 05-May-16	10.01	Put	Bond Future	716	1	1	1	0.00
01/10/2015	ES33 On 05-May-16	10.00	Put	Bond Future	785	1	1	1	0.00
01/10/2015	GOVI On 05-November-15			GOVI	495.01	493.8530	495.0090	493.8530	449.00
01/10/2015	GOVI On 05-November-15	530.01	Call	GOVI	0	0	0	0	0.00
01/10/2015	GOVI On 05-November-15	530.00	Call	GOVI	0	0	0	0	0.00
01/10/2015	GOVI On 05-November-15	529.99	Call	GOVI	0	0	0	0	0.00
01/10/2015	GOVI On 05-November-15	530.00	Put	GOVI	349910	36	35	36	0.00
01/10/2015	GOVI On 05-November-15	530.01	Put	GOVI	350010	36	35	36	0.00
01/10/2015	GOVI On 05-November-15	529.99	Put	GOVI	349810	36	35	36	0.00
01/10/2015	GOVI On 04-February-16			GOVI	503.25	502.0840	503.2540	502.0840	26.00
01/10/2015	GOVI On 04-February-16	511.99	Call	GOVI	0	0	0	0	0.00
01/10/2015	GOVI On 04-February-16	512.01	Call	GOVI	0	0	0	0	0.00
01/10/2015	GOVI On 04-February-16	512.00	Call	GOVI	0	0	0	0	0.00
01/10/2015	GOVI On 04-February-16	511.99	Put	GOVI	87360	10	9	10	0.00
01/10/2015	GOVI On 04-February-16	512.01	Put	GOVI	87560	10	9	10	0.00
01/10/2015	GOVI On 04-February-16	512.00	Put	GOVI	87460	10	9	10	0.00
01/10/2015	GOVI On 05-May-16			GOVI	512.17	510.9750	512.1650	510.9750	0.00
01/10/2015	GOVI On 05-May-16	517.99	Call	GOVI	0	0	0	0	0.00
01/10/2015	GOVI On 05-May-16	518.01	Call	GOVI	0	0	0	0	0.00
01/10/2015	GOVI On 05-May-16	518.00	Call	GOVI	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/10/2015	GOVI On 05-May-16	517.99	Put	GOVI	58250	7	6	7	0.00
01/10/2015	GOVI On 05-May-16	518.00	Put	GOVI	58350	7	6	7	0.00
01/10/2015	GOVI On 05-May-16	518.01	Put	GOVI	58450	7	6	7	0.00
01/10/2015	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
01/10/2015	IGOV On 05-November-15			Index Future	230.56	230.4730	230.5600	230.4730	969.00
01/10/2015	IGOV On 04-February-16			Index Future	234.42	234.3340	234.4190	234.3340	82.00
01/10/2015	IGOV On 05-May-16			Index Future	238.59	238.5020	238.5890	238.5020	0.00
01/10/2015	ILBI On 05-November-15			Index Future	625.79	625.4360	625.7860	625.4360	0.00
01/10/2015	ILBI On 04-February-16			Index Future	636.46	636.1010	636.4560	636.1010	163.00
01/10/2015	IS01 On 19-December-16			Interest Rate Swap	99.89	99.9811	99.8863	99.9811	0.00
01/10/2015	IS02 On 18-December-17			Interest Rate Swap	100.05	100.2863	100.0489	100.2863	0.00
01/10/2015	IS05 On 17-December-20			Interest Rate Swap	99.67	100.3624	99.6741	100.3624	0.00
01/10/2015	IS10 On 17-December-25			Interest Rate Swap	101.27	102.3695	101.2677	102.3695	0.00
01/10/2015	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
01/10/2015	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
01/10/2015	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
01/10/2015	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
01/10/2015	JBAF On 21-October-15			Jibar Tradeable Future	6.32	93.6800	93.6800	93.6800	0.00
01/10/2015	JBAF On 18-November-15			Jibar Tradeable Future	6.41	93.5800	93.5900	93.5800	0.00
01/10/2015	JBAF On 15-December-15			Jibar Tradeable Future	6.48	93.5000	93.5200	93.5000	0.00
01/10/2015	JBAF On 20-January-16			Jibar Tradeable Future	6.59	93.4400	93.4100	93.4400	0.00
01/10/2015	JBAF On 17-February-16			Jibar Tradeable Future	6.67	93.3100	93.3300	93.3100	2,000.00
01/10/2015	JBAF On 16-March-16			Jibar Tradeable Future	6.74	93.1700	93.2600	93.1700	0.00
01/10/2015	JBAF On 15-June-16			Jibar Tradeable Future	7.03	92.8700	92.9700	92.8700	0.00
01/10/2015	JBAF On 21-September-16			Jibar Tradeable Future	7.32	92.5500	92.6800	92.5500	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/10/2015	JBAF On 21-December-16			Jibar Tradeable Future	7.47	92.4000	92.5300	92.4000	0.00
01/10/2015	JBAF On 15-March-17			Jibar Tradeable Future	7.64	92.2300	92.3600	92.2300	0.00
01/10/2015	JBAF On 21-June-17			Jibar Tradeable Future	7.79	92.0800	92.2100	92.0800	0.00
01/10/2015	JBAF On 20-September-17			Jibar Tradeable Future	7.92	91.9300	92.0800	91.9300	0.00
01/10/2015	R023 On 05-November-15			Bond Future	8.29	98.4123	98.5784	98.4123	14,033.00
01/10/2015	R023 On 05-November-15	8.01	Call	Bond Future	341	0	0	0	0.00
01/10/2015	R023 On 05-November-15	8.00	Call	Bond Future	328	0	0	0	0.00
01/10/2015	R023 On 05-November-15	7.99	Call	Bond Future	314	0	0	0	0.00
01/10/2015	R023 On 05-November-15	8.00	Put	Bond Future	1888	2	2	2	0.00
01/10/2015	R023 On 05-November-15	7.99	Put	Bond Future	1929	2	2	2	0.00
01/10/2015	R023 On 05-November-15	8.01	Put	Bond Future	1848	2	2	2	0.00
01/10/2015	R023 On 04-February-16			Bond Future	8.37	100.0526	100.2205	100.0526	1,050.00
01/10/2015	R023 On 04-February-16	7.99	Call	Bond Future	814	1	1	1	0.00
01/10/2015	R023 On 04-February-16	8.01	Call	Bond Future	848	1	1	1	0.00
01/10/2015	R023 On 04-February-16	8.00	Call	Bond Future	831	1	1	1	0.00
01/10/2015	R023 On 04-February-16	7.99	Put	Bond Future	2780	3	3	3	0.00
01/10/2015	R023 On 04-February-16	8.00	Put	Bond Future	2744	3	3	3	0.00
01/10/2015	R023 On 04-February-16	8.01	Put	Bond Future	2708	3	3	3	0.00
01/10/2015	R023 On 05-May-16			Bond Future	8.42	97.8965	98.0673	97.8965	0.00
01/10/2015	R023 On 05-May-16	8.26	Call	Bond Future	1799	2	2	2	0.00
01/10/2015	R023 On 05-May-16	8.25	Call	Bond Future	1776	2	2	2	0.00
01/10/2015	R023 On 05-May-16	8.24	Call	Bond Future	1754	2	2	2	0.00
01/10/2015	R023 On 05-May-16	8.25	Put	Bond Future	2634	3	3	3	0.00
01/10/2015	R023 On 05-May-16	8.24	Put	Bond Future	2662	3	3	3	0.00
01/10/2015	R023 On 05-May-16	8.26	Put	Bond Future	2606	3	3	3	0.00
01/10/2015	R186 On 05-November-15			Bond Future	8.44	118.4664	118.7493	118.4664	32,914.00
01/10/2015	R186 On 05-November-15	8.45	Call	Bond Future	1406	1	1	1	200.00
01/10/2015	R186 On 05-November-15	8.75	Call	Bond Future	2893	3	3	3	0.00
01/10/2015	R186 On 05-November-15	8.24	Call	Bond Future	716	1	1	1	0.00
01/10/2015	R186 On 05-November-15	8.22	Call	Bond Future	665	1	1	1	0.00
01/10/2015	R186 On 05-November-15	7.73	Call	Bond Future	64	0	0	0	169.00
01/10/2015	R186 On 05-November-15	7.86	Call	Bond Future	133	0	0	0	674.00

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01/10/2015	R186 On 05-November-15	8.35	Call	Bond Future	1040	1	1	1	843.00
01/10/2015	R186 On 05-November-15	8.00	Call	Bond Future	267	0	0	0	200.00
01/10/2015	R186 On 05-November-15	8.85	Call	Bond Future	3495	3	3	3	0.00
01/10/2015	R186 On 05-November-15	9.00	Call	Bond Future	4464	4	4	4	0.00
01/10/2015	R186 On 05-November-15	8.25	Call	Bond Future	742	1	1	1	0.00
01/10/2015	R186 On 05-November-15	7.75	Call	Bond Future	72	0	0	0	1,200.00
01/10/2015	R186 On 05-November-15	8.26	Call	Bond Future	768	1	1	1	0.00
01/10/2015	R186 On 05-November-15	8.50	Call	Bond Future	1615	1	2	1	650.00
01/10/2015	R186 On 05-November-15	8.55	Call	Bond Future	1840	2	2	2	0.00
01/10/2015	R186 On 05-November-15	8.22	Put	Bond Future	2376	3	2	3	1,090.00
01/10/2015	R186 On 05-November-15	7.86	Put	Bond Future	4767	5	5	5	0.00
01/10/2015	R186 On 05-November-15	7.73	Put	Bond Future	5778	6	6	6	0.00
01/10/2015	R186 On 05-November-15	8.45	Put	Bond Future	1300	1	1	1	6,308.00
01/10/2015	R186 On 05-November-15	8.75	Put	Bond Future	475	1	0	1	10,200.00
01/10/2015	R186 On 05-November-15	8.24	Put	Bond Future	2267	2	2	2	0.00
01/10/2015	R186 On 05-November-15	8.35	Put	Bond Future	1719	2	2	2	9,430.00
01/10/2015	R186 On 05-November-15	8.26	Put	Bond Future	2161	2	2	2	0.00
01/10/2015	R186 On 05-November-15	8.50	Put	Bond Future	1119	1	1	1	4,666.00
01/10/2015	R186 On 05-November-15	8.55	Put	Bond Future	957	1	1	1	4,667.00
01/10/2015	R186 On 05-November-15	8.25	Put	Bond Future	2214	2	2	2	8,650.00
01/10/2015	R186 On 05-November-15	8.85	Put	Bond Future	321	0	0	0	2,283.00
01/10/2015	R186 On 05-November-15	7.75	Put	Bond Future	5619	6	6	6	0.00
01/10/2015	R186 On 05-November-15	8.00	Put	Bond Future	3753	4	4	4	0.00
01/10/2015	R186 On 05-November-15	9.00	Put	Bond Future	169	0	0	0	2,600.00
01/10/2015	R186 On 04-February-16			Bond Future	8.50	115.1432	115.4296	115.1432	5,365.00
01/10/2015	R186 On 04-February-16	8.75	Call	Bond Future	3591	3	4	3	0.00
01/10/2015	R186 On 04-February-16	7.51	Call	Bond Future	325	0	0	0	0.00
01/10/2015	R186 On 04-February-16	7.50	Call	Bond Future	317	0	0	0	0.00
01/10/2015	R186 On 04-February-16	7.49	Call	Bond Future	309	0	0	0	0.00
01/10/2015	R186 On 04-February-16	7.50	Put	Bond Future	8327	9	8	9	0.00
01/10/2015	R186 On 04-February-16	8.75	Put	Bond Future	1685	2	2	2	6,700.00
01/10/2015	R186 On 04-February-16	7.51	Put	Bond Future	8251	9	8	9	0.00
01/10/2015	R186 On 04-February-16	7.49	Put	Bond Future	8403	9	8	9	0.00
01/10/2015	R186 On 05-May-16			Bond Future	8.55	117.1837	117.4751	117.1837	0.00

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01/10/2015	R186 On 05-May-16	8.34	Call	Bond Future	2594	2	3	2	0.00
01/10/2015	R186 On 05-May-16	8.35	Call	Bond Future	2627	3	3	3	0.00
01/10/2015	R186 On 05-May-16	8.33	Call	Bond Future	2561	2	3	2	0.00
01/10/2015	R186 On 05-May-16	7.56	Call	Bond Future	796	1	1	1	0.00
01/10/2015	R186 On 05-May-16	8.33	Put	Bond Future	4208	4	4	4	0.00
01/10/2015	R186 On 05-May-16	8.35	Put	Bond Future	4121	4	4	4	0.00
01/10/2015	R186 On 05-May-16	7.56	Put	Bond Future	8547	9	9	9	0.00
01/10/2015	R186 On 05-May-16	8.34	Put	Bond Future	4164	4	4	4	0.00
01/10/2015	R186 On 04-August-16			Bond Future	8.60	114.0084	114.3031	114.0084	0.00
01/10/2015	R186 On 04-August-16	8.49	Call	Bond Future	3540	3	4	3	0.00
01/10/2015	R186 On 04-August-16	8.51	Call	Bond Future	3610	3	4	3	0.00
01/10/2015	R186 On 04-August-16	8.50	Call	Bond Future	3575	3	4	3	0.00
01/10/2015	R186 On 04-August-16	8.49	Put	Bond Future	4323	4	4	4	0.00
01/10/2015	R186 On 04-August-16	8.50	Put	Bond Future	4284	4	4	4	0.00
01/10/2015	R186 On 04-August-16	8.51	Put	Bond Future	4245	4	4	4	0.00
01/10/2015	R197 On 05-November-15			Bond Future	293.38	293.3223	293.3822	293.3223	927.00
01/10/2015	R197 On 05-November-15	294.99	Call	Bond Future	0	0	0	0	0.00
01/10/2015	R197 On 05-November-15	295.01	Call	Bond Future	0	0	0	0	0.00
01/10/2015	R197 On 05-November-15	295.00	Call	Bond Future	0	0	0	0	0.00
01/10/2015	R197 On 05-November-15	295.00	Put	Bond Future	1618	2	2	2	0.00
01/10/2015	R197 On 05-November-15	295.01	Put	Bond Future	1628	2	2	2	0.00
01/10/2015	R197 On 05-November-15	294.99	Put	Bond Future	1608	2	2	2	0.00
01/10/2015	R197 On 04-February-16			Bond Future	291.94	291.8749	291.9390	291.8749	0.00
01/10/2015	R197 On 04-February-16	296.99	Call	Bond Future	0	0	0	0	0.00
01/10/2015	R197 On 04-February-16	297.01	Call	Bond Future	0	0	0	0	0.00
01/10/2015	R197 On 04-February-16	297.00	Call	Bond Future	0	0	0	0	0.00
01/10/2015	R197 On 04-February-16	296.99	Put	Bond Future	5051	5	5	5	0.00
01/10/2015	R197 On 04-February-16	297.01	Put	Bond Future	5071	5	5	5	0.00
01/10/2015	R197 On 04-February-16	297.00	Put	Bond Future	5061	5	5	5	0.00
01/10/2015	R202 On 05-November-15			Bond Future	238.14	238.0919	238.1415	238.0919	54,082.00
01/10/2015	R202 On 05-November-15	246.00	Call	Bond Future	0	0	0	0	0.00
01/10/2015	R202 On 05-November-15	246.01	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/10/2015	R202 On 05-November-15	245.99	Call	Bond Future	0	0	0	0	0.00
01/10/2015	R202 On 05-November-15	245.99	Put	Bond Future	7849	8	8	8	0.00
01/10/2015	R202 On 05-November-15	246.01	Put	Bond Future	7869	8	8	8	0.00
01/10/2015	R202 On 05-November-15	246.00	Put	Bond Future	7859	8	8	8	0.00
01/10/2015	R202 On 04-February-16			Bond Future	238.75	238.7015	238.7526	238.7015	0.00
01/10/2015	R202 On 04-February-16	239.99	Call	Bond Future	0	0	0	0	0.00
01/10/2015	R202 On 04-February-16	240.01	Call	Bond Future	0	0	0	0	0.00
01/10/2015	R202 On 04-February-16	240.00	Call	Bond Future	0	0	0	0	0.00
01/10/2015	R202 On 04-February-16	239.99	Put	Bond Future	1237	1	1	1	0.00
01/10/2015	R202 On 04-February-16	240.00	Put	Bond Future	1247	1	1	1	0.00
01/10/2015	R202 On 04-February-16	240.01	Put	Bond Future	1257	1	1	1	0.00
01/10/2015	R203 On 05-November-15			Bond Future	7.25	102.9139	102.9609	102.9139	15,930.00
01/10/2015	R203 On 05-November-15	5.99	Call	Bond Future	0	0	0	0	0.00
01/10/2015	R203 On 05-November-15	6.00	Call	Bond Future	0	0	0	0	0.00
01/10/2015	R203 On 05-November-15	6.01	Call	Bond Future	0	0	0	0	0.00
01/10/2015	R203 On 05-November-15	6.00	Put	Bond Future	2173	2	2	2	0.00
01/10/2015	R203 On 05-November-15	5.99	Put	Bond Future	2190	2	2	2	0.00
01/10/2015	R203 On 05-November-15	6.01	Put	Bond Future	2155	2	2	2	0.00
01/10/2015	R203 On 04-February-16			Bond Future	7.33	104.6292	104.6759	104.6292	0.00
01/10/2015	R203 On 04-February-16	7.24	Call	Bond Future	227	0	0	0	0.00
01/10/2015	R203 On 04-February-16	7.26	Call	Bond Future	240	0	0	0	0.00
01/10/2015	R203 On 04-February-16	7.25	Call	Bond Future	233	0	0	0	0.00
01/10/2015	R203 On 04-February-16	7.24	Put	Bond Future	368	0	0	0	0.00
01/10/2015	R203 On 04-February-16	7.25	Put	Bond Future	360	0	0	0	0.00
01/10/2015	R203 On 04-February-16	7.26	Put	Bond Future	351	0	0	0	0.00
01/10/2015	R203 On 05-May-16			Bond Future	7.36	102.3132	102.3607	102.3132	0.00
01/10/2015	R203 On 05-May-16	7.26	Call	Bond Future	402	0	0	0	0.00
01/10/2015	R203 On 05-May-16	7.24	Call	Bond Future	390	0	0	0	0.00
01/10/2015	R203 On 05-May-16	7.25	Call	Bond Future	396	0	0	0	0.00
01/10/2015	R203 On 05-May-16	7.24	Put	Bond Future	544	1	1	1	0.00
01/10/2015	R203 On 05-May-16	7.26	Put	Bond Future	531	1	1	1	0.00
01/10/2015	R203 On 05-May-16	7.25	Put	Bond Future	537	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/10/2015	R204 On 05-November-15			Bond Future	7.64	104.0174	104.0768	104.0174	24,021.00
01/10/2015	R204 On 05-November-15	6.25	Call	Bond Future	0	0	0	0	0.00
01/10/2015	R204 On 05-November-15	6.24	Call	Bond Future	0	0	0	0	0.00
01/10/2015	R204 On 05-November-15	6.26	Call	Bond Future	0	0	0	0	0.00
01/10/2015	R204 On 05-November-15	6.25	Put	Bond Future	3897	4	4	4	0.00
01/10/2015	R204 On 05-November-15	6.26	Put	Bond Future	3868	4	4	4	0.00
01/10/2015	R204 On 05-November-15	6.24	Put	Bond Future	3925	4	4	4	0.00
01/10/2015	R204 On 04-February-16			Bond Future	7.72	101.7148	101.7741	101.7148	0.00
01/10/2015	R204 On 04-February-16	7.51	Call	Bond Future	394	0	0	0	0.00
01/10/2015	R204 On 04-February-16	7.50	Call	Bond Future	384	0	0	0	0.00
01/10/2015	R204 On 04-February-16	7.49	Call	Bond Future	375	0	0	0	0.00
01/10/2015	R204 On 04-February-16	7.50	Put	Bond Future	956	1	1	1	0.00
01/10/2015	R204 On 04-February-16	7.49	Put	Bond Future	972	1	1	1	0.00
01/10/2015	R204 On 04-February-16	7.51	Put	Bond Future	940	1	1	1	0.00
01/10/2015	R204 On 05-May-16			Bond Future	7.78	103.5171	103.5773	103.5171	0.00
01/10/2015	R204 On 05-May-16	7.76	Call	Bond Future	884	1	1	1	0.00
01/10/2015	R204 On 05-May-16	7.75	Call	Bond Future	872	1	1	1	0.00
01/10/2015	R204 On 05-May-16	7.74	Call	Bond Future	861	1	1	1	0.00
01/10/2015	R204 On 05-May-16	7.75	Put	Bond Future	945	1	1	1	0.00
01/10/2015	R204 On 05-May-16	7.76	Put	Bond Future	933	1	1	1	0.00
01/10/2015	R204 On 05-May-16	7.74	Put	Bond Future	957	1	1	1	0.00
01/10/2015	R207 On 05-November-15			Bond Future	7.92	99.8526	99.9620	99.8526	43,931.00
01/10/2015	R207 On 05-November-15	7.74	Call	Bond Future	303	0	0	0	0.00
01/10/2015	R207 On 05-November-15	7.76	Call	Bond Future	327	0	0	0	0.00
01/10/2015	R207 On 05-November-15	7.75	Call	Bond Future	315	0	0	0	0.00
01/10/2015	R207 On 05-November-15	7.50	Call	Bond Future	106	0	0	0	19.00
01/10/2015	R207 On 05-November-15	7.43	Call	Bond Future	74	0	0	0	53.00
01/10/2015	R207 On 05-November-15	7.74	Put	Bond Future	928	1	1	1	0.00
01/10/2015	R207 On 05-November-15	7.43	Put	Bond Future	1785	2	2	2	0.00
01/10/2015	R207 On 05-November-15	7.76	Put	Bond Future	882	1	1	1	0.00
01/10/2015	R207 On 05-November-15	7.50	Put	Bond Future	1571	2	2	2	0.00
01/10/2015	R207 On 05-November-15	7.75	Put	Bond Future	905	1	1	1	0.00
01/10/2015	R207 On 04-February-16			Bond Future	8.00	97.8754	97.9856	97.8754	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/10/2015	R207 On 04-February-16	7.27	Call	Bond Future	154	0	0	0	43.00
01/10/2015	R207 On 04-February-16	7.49	Call	Bond Future	289	0	0	0	0.00
01/10/2015	R207 On 04-February-16	7.51	Call	Bond Future	305	0	0	0	0.00
01/10/2015	R207 On 04-February-16	7.50	Call	Bond Future	297	0	0	0	19.00
01/10/2015	R207 On 04-February-16	7.50	Put	Bond Future	1964	2	2	2	0.00
01/10/2015	R207 On 04-February-16	7.51	Put	Bond Future	1938	2	2	2	0.00
01/10/2015	R207 On 04-February-16	7.49	Put	Bond Future	1989	2	2	2	0.00
01/10/2015	R207 On 04-February-16	7.27	Put	Bond Future	2591	3	3	3	0.00
01/10/2015	R207 On 05-May-16			Bond Future	8.07	99.6100	99.7221	99.6100	0.00
01/10/2015	R207 On 05-May-16	7.86	Call	Bond Future	956	1	1	1	0.00
01/10/2015	R207 On 05-May-16	7.84	Call	Bond Future	929	1	1	1	0.00
01/10/2015	R207 On 05-May-16	7.56	Call	Bond Future	606	1	1	1	43.00
01/10/2015	R207 On 05-May-16	7.85	Call	Bond Future	943	1	1	1	0.00
01/10/2015	R207 On 05-May-16	7.85	Put	Bond Future	1628	2	2	2	0.00
01/10/2015	R207 On 05-May-16	7.86	Put	Bond Future	1611	2	2	2	0.00
01/10/2015	R207 On 05-May-16	7.56	Put	Bond Future	2199	2	2	2	0.00
01/10/2015	R207 On 05-May-16	7.84	Put	Bond Future	1646	2	2	2	0.00
01/10/2015	R207 On 04-August-16			Bond Future	8.14	97.7736	97.8860	97.7736	0.00
01/10/2015	R207 On 04-August-16	7.99	Call	Bond Future	1212	1	1	1	0.00
01/10/2015	R207 On 04-August-16	8.01	Call	Bond Future	1240	1	1	1	0.00
01/10/2015	R207 On 04-August-16	8.00	Call	Bond Future	1226	1	1	1	0.00
01/10/2015	R207 On 04-August-16	7.99	Put	Bond Future	1648	2	2	2	0.00
01/10/2015	R207 On 04-August-16	8.00	Put	Bond Future	1632	2	2	2	0.00
01/10/2015	R207 On 04-August-16	8.01	Put	Bond Future	1617	2	2	2	0.00
01/10/2015	R208 On 05-November-15			Bond Future	8.07	94.9281	95.0586	94.9281	40,314.00
01/10/2015	R208 On 05-November-15	8.48	Call	Bond Future	1832	2	2	2	0.00
01/10/2015	R208 On 05-November-15	7.75	Call	Bond Future	212	0	0	0	0.00
01/10/2015	R208 On 05-November-15	7.76	Call	Bond Future	222	0	0	0	0.00
01/10/2015	R208 On 05-November-15	7.74	Call	Bond Future	203	0	0	0	0.00
01/10/2015	R208 On 05-November-15	8.48	Put	Bond Future	158	0	0	0	2,200.00
01/10/2015	R208 On 05-November-15	7.75	Put	Bond Future	1561	2	2	2	0.00
01/10/2015	R208 On 05-November-15	7.76	Put	Bond Future	1529	2	2	2	0.00
01/10/2015	R208 On 05-November-15	7.74	Put	Bond Future	1595	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/10/2015	R208 On 04-February-16			Bond Future	8.15	96.5103	96.6420	96.5103	0.00
01/10/2015	R208 On 04-February-16	7.75	Call	Bond Future	530	0	1	0	0.00
01/10/2015	R208 On 04-February-16	7.74	Call	Bond Future	518	0	1	0	0.00
01/10/2015	R208 On 04-February-16	7.76	Call	Bond Future	542	1	1	1	0.00
01/10/2015	R208 On 04-February-16	7.74	Put	Bond Future	2164	2	2	2	0.00
01/10/2015	R208 On 04-February-16	7.75	Put	Bond Future	2136	2	2	2	0.00
01/10/2015	R208 On 04-February-16	7.76	Put	Bond Future	2107	2	2	2	0.00
01/10/2015	R208 On 05-May-16			Bond Future	8.21	94.8187	94.9527	94.8187	0.00
01/10/2015	R208 On 05-May-16	7.99	Call	Bond Future	1213	1	1	1	0.00
01/10/2015	R208 On 05-May-16	8.00	Call	Bond Future	1229	1	1	1	0.00
01/10/2015	R208 On 05-May-16	8.01	Call	Bond Future	1246	1	1	1	0.00
01/10/2015	R208 On 05-May-16	8.00	Put	Bond Future	2025	2	2	2	0.00
01/10/2015	R208 On 05-May-16	8.01	Put	Bond Future	2003	2	2	2	0.00
01/10/2015	R208 On 05-May-16	7.99	Put	Bond Future	2047	2	2	2	0.00
01/10/2015	R209 On 05-November-15			Bond Future	8.98	75.0706	75.3755	75.0706	24,850.00
01/10/2015	R209 On 05-November-15	9.25	Call	Bond Future	2578	2	3	2	0.00
01/10/2015	R209 On 05-November-15	7.99	Call	Bond Future	14	0	0	0	0.00
01/10/2015	R209 On 05-November-15	8.50	Call	Bond Future	250	0	0	0	900.00
01/10/2015	R209 On 05-November-15	9.00	Call	Bond Future	1449	1	1	1	0.00
01/10/2015	R209 On 05-November-15	8.00	Call	Bond Future	15	0	0	0	0.00
01/10/2015	R209 On 05-November-15	8.01	Call	Bond Future	16	0	0	0	0.00
01/10/2015	R209 On 05-November-15	9.16	Call	Bond Future	2134	2	2	2	0.00
01/10/2015	R209 On 05-November-15	8.00	Put	Bond Future	7874	8	8	8	0.00
01/10/2015	R209 On 05-November-15	9.25	Put	Bond Future	590	1	1	1	900.00
01/10/2015	R209 On 05-November-15	8.50	Put	Bond Future	3943	4	4	4	0.00
01/10/2015	R209 On 05-November-15	9.00	Put	Bond Future	1283	1	1	1	500.00
01/10/2015	R209 On 05-November-15	7.99	Put	Bond Future	7960	8	8	8	0.00
01/10/2015	R209 On 05-November-15	8.01	Put	Bond Future	7789	8	8	8	0.00
01/10/2015	R209 On 05-November-15	9.16	Put	Bond Future	795	1	1	1	0.00
01/10/2015	R209 On 04-February-16			Bond Future	9.03	76.3219	76.6310	76.3219	400.00
01/10/2015	R209 On 04-February-16	8.74	Call	Bond Future	1661	2	2	2	0.00
01/10/2015	R209 On 04-February-16	8.76	Call	Bond Future	1718	2	2	2	0.00
01/10/2015	R209 On 04-February-16	8.75	Call	Bond Future	1690	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/10/2015	R209 On 04-February-16	9.52	Call	Bond Future	4686	4	5	4	0.00
01/10/2015	R209 On 04-February-16	8.76	Put	Bond Future	3771	4	4	4	0.00
01/10/2015	R209 On 04-February-16	8.74	Put	Bond Future	3869	4	4	4	0.00
01/10/2015	R209 On 04-February-16	9.52	Put	Bond Future	1224	1	1	1	2,200.00
01/10/2015	R209 On 04-February-16	8.75	Put	Bond Future	3820	4	4	4	0.00
01/10/2015	R209 On 05-May-16			Bond Future	9.08	74.5247	74.8392	74.5247	0.00
01/10/2015	R209 On 05-May-16	9.00	Call	Bond Future	3131	3	3	3	0.00
01/10/2015	R209 On 05-May-16	9.01	Call	Bond Future	3166	3	3	3	0.00
01/10/2015	R209 On 05-May-16	8.99	Call	Bond Future	3097	3	3	3	0.00
01/10/2015	R209 On 05-May-16	9.00	Put	Bond Future	3712	4	4	4	0.00
01/10/2015	R209 On 05-May-16	9.01	Put	Bond Future	3673	4	4	4	0.00
01/10/2015	R209 On 05-May-16	8.99	Put	Bond Future	3752	4	4	4	0.00
01/10/2015	R210 On 05-November-15			Bond Future	178.58	178.4510	178.5833	178.4510	2,929.00
01/10/2015	R210 On 05-November-15	182.00	Call	Bond Future	0	0	0	0	0.00
01/10/2015	R210 On 05-November-15	181.99	Call	Bond Future	0	0	0	0	0.00
01/10/2015	R210 On 05-November-15	182.01	Call	Bond Future	0	0	0	0	0.00
01/10/2015	R210 On 05-November-15	182.01	Put	Bond Future	3427	4	3	4	0.00
01/10/2015	R210 On 05-November-15	182.00	Put	Bond Future	3417	4	3	4	0.00
01/10/2015	R210 On 05-November-15	181.99	Put	Bond Future	3407	4	3	4	0.00
01/10/2015	R210 On 04-February-16			Bond Future	181.57	181.4401	181.5729	181.4401	0.00
01/10/2015	R210 On 04-February-16	184.99	Call	Bond Future	0	0	0	0	0.00
01/10/2015	R210 On 04-February-16	185.01	Call	Bond Future	0	0	0	0	0.00
01/10/2015	R210 On 04-February-16	185.00	Call	Bond Future	0	0	0	0	0.00
01/10/2015	R210 On 04-February-16	185.00	Put	Bond Future	3427	4	3	4	0.00
01/10/2015	R210 On 04-February-16	185.01	Put	Bond Future	3437	4	3	4	0.00
01/10/2015	R210 On 04-February-16	184.99	Put	Bond Future	3417	4	3	4	0.00
01/10/2015	R211 On 05-November-15			Bond Future	135.89	135.8603	135.8856	135.8603	0.00
01/10/2015	R211 On 05-November-15	134.99	Call	Bond Future	896	1	1	1	0.00
01/10/2015	R211 On 05-November-15	135.00	Call	Bond Future	886	1	1	1	0.00
01/10/2015	R211 On 05-November-15	135.01	Call	Bond Future	876	1	1	1	0.00
01/10/2015	R211 On 05-November-15	135.00	Put	Bond Future	0	0	0	0	0.00
01/10/2015	R211 On 05-November-15	135.01	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/10/2015	R211 On 05-November-15	134.99	Put	Bond Future	0	0	0	0	0.00
01/10/2015	R211 On 04-February-16			Bond Future	136.47	136.4380	136.4664	136.4380	1,120.00
01/10/2015	R211 On 04-February-16	138.99	Call	Bond Future	0	0	0	0	0.00
01/10/2015	R211 On 04-February-16	139.01	Call	Bond Future	0	0	0	0	0.00
01/10/2015	R211 On 04-February-16	139.00	Call	Bond Future	0	0	0	0	0.00
01/10/2015	R211 On 04-February-16	138.99	Put	Bond Future	2524	3	3	3	0.00
01/10/2015	R211 On 04-February-16	139.01	Put	Bond Future	2544	3	3	3	0.00
01/10/2015	R211 On 04-February-16	139.00	Put	Bond Future	2534	3	3	3	0.00
01/10/2015	R212 On 05-November-15			Bond Future	140.96	140.9333	140.9621	140.9333	928.00
01/10/2015	R212 On 05-November-15	145.99	Call	Bond Future	0	0	0	0	0.00
01/10/2015	R212 On 05-November-15	146.00	Call	Bond Future	0	0	0	0	0.00
01/10/2015	R212 On 05-November-15	146.01	Call	Bond Future	0	0	0	0	0.00
01/10/2015	R212 On 05-November-15	146.00	Put	Bond Future	5038	5	5	5	0.00
01/10/2015	R212 On 05-November-15	146.01	Put	Bond Future	5048	5	5	5	0.00
01/10/2015	R212 On 05-November-15	145.99	Put	Bond Future	5028	5	5	5	0.00
01/10/2015	R212 On 04-February-16			Bond Future	141.46	141.4302	141.4626	141.4302	0.00
01/10/2015	R212 On 04-February-16	146.00	Call	Bond Future	0	0	0	0	0.00
01/10/2015	R212 On 04-February-16	146.01	Call	Bond Future	0	0	0	0	0.00
01/10/2015	R212 On 04-February-16	145.99	Call	Bond Future	0	0	0	0	0.00
01/10/2015	R212 On 04-February-16	146.00	Put	Bond Future	4537	5	5	5	0.00
01/10/2015	R212 On 04-February-16	146.01	Put	Bond Future	4547	5	5	5	0.00
01/10/2015	R212 On 04-February-16	145.99	Put	Bond Future	4527	5	5	5	0.00
01/10/2015	R213 On 05-November-15			Bond Future	8.87	85.5481	85.8504	85.5481	21,426.00
01/10/2015	R213 On 05-November-15	7.74	Call	Bond Future	5	0	0	0	0.00
01/10/2015	R213 On 05-November-15	7.76	Call	Bond Future	6	0	0	0	0.00
01/10/2015	R213 On 05-November-15	7.75	Call	Bond Future	5	0	0	0	0.00
01/10/2015	R213 On 05-November-15	7.74	Put	Bond Future	8942	9	9	9	0.00
01/10/2015	R213 On 05-November-15	7.76	Put	Bond Future	8773	9	9	9	0.00
01/10/2015	R213 On 05-November-15	7.75	Put	Bond Future	8857	9	9	9	0.00
01/10/2015	R213 On 04-February-16			Bond Future	8.93	86.9739	87.2804	86.9739	700.00
01/10/2015	R213 On 04-February-16	8.75	Call	Bond Future	1907	2	2	2	0.00
01/10/2015	R213 On 04-February-16	8.76	Call	Bond Future	1938	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/10/2015	R213 On 04-February-16	8.74	Call	Bond Future	1876	2	2	2	0.00
01/10/2015	R213 On 04-February-16	8.75	Put	Bond Future	3262	3	3	3	0.00
01/10/2015	R213 On 04-February-16	8.76	Put	Bond Future	3219	3	3	3	0.00
01/10/2015	R213 On 04-February-16	8.74	Put	Bond Future	3306	3	3	3	0.00
01/10/2015	R213 On 05-May-16			Bond Future	8.98	84.9664	85.2782	84.9664	0.00
01/10/2015	R213 On 05-May-16	8.74	Call	Bond Future	2512	2	3	2	0.00
01/10/2015	R213 On 05-May-16	8.75	Call	Bond Future	2542	2	3	2	0.00
01/10/2015	R213 On 05-May-16	8.76	Call	Bond Future	2573	2	3	2	0.00
01/10/2015	R213 On 05-May-16	8.75	Put	Bond Future	4237	4	4	4	0.00
01/10/2015	R213 On 05-May-16	8.76	Put	Bond Future	4194	4	4	4	0.00
01/10/2015	R213 On 05-May-16	8.74	Put	Bond Future	4280	4	4	4	0.00
01/10/2015	R214 On 05-November-15			Bond Future	9.02	76.0104	76.3320	76.0104	11,693.00
01/10/2015	R214 On 05-November-15	7.99	Call	Bond Future	11	0	0	0	0.00
01/10/2015	R214 On 05-November-15	8.01	Call	Bond Future	13	0	0	0	0.00
01/10/2015	R214 On 05-November-15	8.00	Call	Bond Future	12	0	0	0	0.00
01/10/2015	R214 On 05-November-15	7.99	Put	Bond Future	8859	9	9	9	0.00
01/10/2015	R214 On 05-November-15	8.00	Put	Bond Future	8766	9	9	9	0.00
01/10/2015	R214 On 05-November-15	8.01	Put	Bond Future	8673	9	9	9	0.00
01/10/2015	R214 On 04-February-16			Bond Future	9.07	77.2773	77.6035	77.2773	4,620.00
01/10/2015	R214 On 04-February-16	8.00	Call	Bond Future	333	0	0	0	0.00
01/10/2015	R214 On 04-February-16	8.01	Call	Bond Future	342	0	0	0	0.00
01/10/2015	R214 On 04-February-16	7.99	Call	Bond Future	325	0	0	0	0.00
01/10/2015	R214 On 04-February-16	8.01	Put	Bond Future	9425	10	9	10	0.00
01/10/2015	R214 On 04-February-16	8.00	Put	Bond Future	9510	10	10	10	0.00
01/10/2015	R214 On 04-February-16	7.99	Put	Bond Future	9595	10	10	10	0.00
01/10/2015	R214 On 05-May-16			Bond Future	9.12	75.3514	75.6834	75.3514	0.00
01/10/2015	R214 On 05-May-16	8.99	Call	Bond Future	3144	3	3	3	0.00
01/10/2015	R214 On 05-May-16	9.01	Call	Bond Future	3215	3	3	3	0.00
01/10/2015	R214 On 05-May-16	9.00	Call	Bond Future	3180	3	3	3	0.00
01/10/2015	R214 On 05-May-16	9.00	Put	Bond Future	4095	4	4	4	0.00
01/10/2015	R214 On 05-May-16	9.01	Put	Bond Future	4052	4	4	4	0.00
01/10/2015	R214 On 05-May-16	8.99	Put	Bond Future	4138	4	4	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/10/2015	R248 On 05-November-15			Bond Future	9.06	98.0177	98.4314	98.0177	48,520.00
01/10/2015	R248 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
01/10/2015	R248 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
01/10/2015	R248 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
01/10/2015	R248 On 05-November-15	7.99	Put	Bond Future	12019	12	12	12	0.00
01/10/2015	R248 On 05-November-15	8.00	Put	Bond Future	11896	12	12	12	0.00
01/10/2015	R248 On 05-November-15	8.01	Put	Bond Future	11772	12	12	12	0.00
01/10/2015	R248 On 04-February-16			Bond Future	9.12	99.6514	100.0709	99.6514	3,750.00
01/10/2015	R248 On 04-February-16	8.99	Call	Bond Future	0	0	0	0	0.00
01/10/2015	R248 On 04-February-16	9.01	Call	Bond Future	0	0	0	0	0.00
01/10/2015	R248 On 04-February-16	9.00	Call	Bond Future	0	0	0	0	0.00
01/10/2015	R248 On 04-February-16	9.00	Put	Bond Future	1223	2	1	2	0.00
01/10/2015	R248 On 04-February-16	9.01	Put	Bond Future	1121	2	1	2	0.00
01/10/2015	R248 On 04-February-16	8.99	Put	Bond Future	1325	2	1	2	0.00
01/10/2015	R248 On 05-May-16			Bond Future	9.17	96.9814	97.4083	96.9814	0.00
01/10/2015	R248 On 05-May-16	8.99	Call	Bond Future	0	0	0	0	0.00
01/10/2015	R248 On 05-May-16	9.01	Call	Bond Future	0	0	0	0	0.00
01/10/2015	R248 On 05-May-16	9.00	Call	Bond Future	0	0	0	0	0.00
01/10/2015	R248 On 05-May-16	9.00	Put	Bond Future	1663	2	2	2	0.00
01/10/2015	R248 On 05-May-16	8.99	Put	Bond Future	1765	2	2	2	0.00
01/10/2015	R248 On 05-May-16	9.01	Put	Bond Future	1561	2	2	2	0.00